

ECE 517: MACHINE LEARNING

ASSIGNMENT 7.2: GAUSSIAN PROCESSES

DAVID KIRBY – 101652098 – DAVIDKIRBY@UNM.EDU

FALL 2021



GAUSSIAN PROCESSES

Using the GP software and the script provided with video 7.4, reproduce the second example of video 7.3. The code to produce the data is the following. To produce different data, change the seed number.

[Code omitted for brevity.]

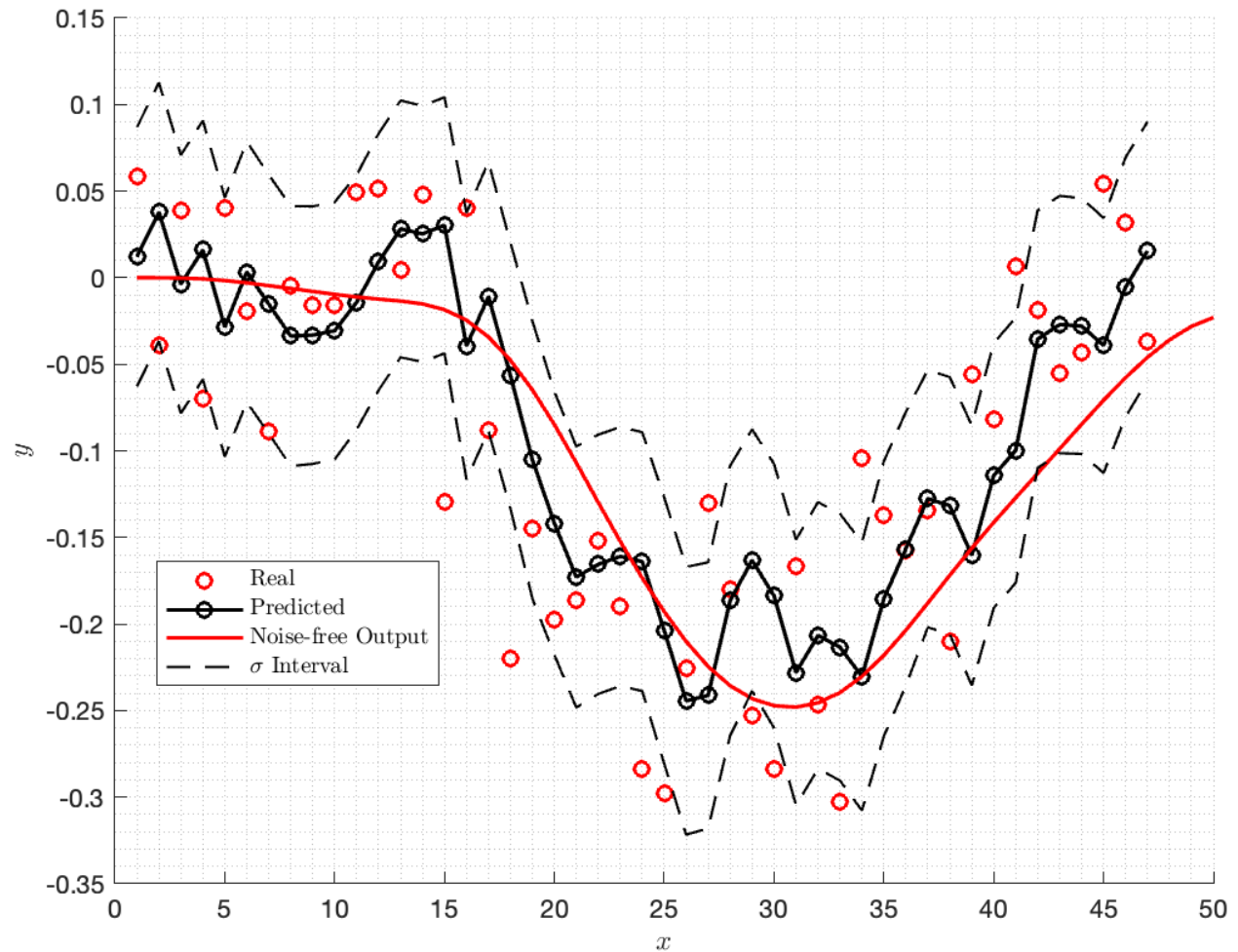


Figure 1: Linear prediction from past samples with $\sigma = 0.05$.



Figure 2: Linear prediction from past samples with $\sigma = 0.01$.